

# EXHIBIT D

9/15/2008  
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LEHMAN BROTHERS  
FOREIGN EXCHANGE OPTIONS P&L REPORT

runid: 2,010,707

BUSINESS LINE: Americas Local Markets Pr  
TRADE DATE: 9/12/2008

CCY PAIR	DAILY P&L	MTD P&L	YTD P&L	YTD S/C	DAILY S/C	YTD HEDGE S/C	DAILY HEDGE S/C
1 Shashank US Swap BLOCK							
USDSHASHANK	(22,818)	(16,569)	6,329,072	0	0	0	0
Interest Allocation	(226)	(3,575)	(27,945)	0	0	0	0
US Swap SUB TOTAL	(23,044)	(20,144)	6,301,127	0	0	0	0
1 Shashank US Swap BLOCK TOTAL	(23,044)	(20,144)	6,301,127	0	0	0	0
1 South America BLOCK							
062-002	14,693	(25,479)	(3,046,066)	0	0	0	0
067-002	593	(1,130)	(10,401)	0	0	0	0
EUR-USD	0	0	(48,670)	0	0	0	0
USD-CAD	0	0	9	0	0	0	0
USD-JPY	49,775	199,811	352,277	0	0	0	0
USD-MEP	94,837	(238,951)	(660,427)	0	0	0	0
USD-TRY	(501)	894	86,222	0	0	0	0
Interest Allocation	(122)	(1,451)	(119,498)	0	0	0	0
* 002_70021	0	0	34,895	0	0	0	0
* Argentina	0	0	(89)	0	0	0	0
* EMG BRL NY	(588)	1,122	(31,415)	0	0	0	0
Argentina SUB TOTAL	158,687	(65,184)	(3,443,164)	0	0	0	0
EUR-CHF	(1,449)	210	1,362,580	0	0	0	0
EUR-GBP	23	300	(199,866)	0	0	0	0
EUR-JPY	(70)	54	71	0	0	0	0
USD-JPY	231,274	933,877	5,282,604	0	0	0	0
Interest Allocation	(1,977)	(27,177)	(665,003)	0	0	0	0
FX G7 SUB TOTAL	227,801	907,264	5,780,386	0	0	0	0
072004GS0302	(12,088)	3,480	(1,704,239)	0	0	0	0
SHASHANK	(9,264)	73,994	1,677,283	0	0	0	0
USD-ARS	0	0	282,914	0	0	0	0
USDSAFX	96,143	(194,728)	(1,411,848)	0	0	0	0
Interest Allocation	2	(343)	(19,625)	0	0	0	0
* EMG LOC MXN	12,088	(3,479)	33,375	0	0	0	0
* Reserves1	0	0	(176,180)	0	0	0	0
* Shashank	0	0	(394,898)	0	0	0	0
Shashank SUB TOTAL	86,882	(121,075)	(1,713,219)	0	0	0	0
HUFEMGFX	(89,378)	38,696	146,572	0	0	0	0
SGDEMFX	(182,924)	(390,231)	22,657	0	0	0	0
Interest Allocation	46	255	(370)	0	0	0	0
Shashank Euro SUB TOTAL	(272,255)	(351,281)	168,859	0	0	0	0
067-002	(48,750)	126,375	1,159,362	0	0	0	0
USDEMFX	55,313	(115,481)	(1,097,382)	0	0	0	0
USDNSFX	2,469	(7,651)	7,793	0	0	0	0
Interest Allocation	(184)	(2,493)	(38,418)	0	0	0	0
* 002_77100	0	0	(58)	0	0	0	0
USD NEW SUB TOTAL	8,849	750	31,296	0	0	0	0
1 South America BLOCK TOTAL	209,963	370,475	824,158	0	0	0	0
1 South America Anshu BLOCK							

\* Manual adjustments such as Timing, Reserves, etc.

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074000390302	(19,919)	(33,629)	119,546	0	0	0	0
075002830302	2	43	(1,526)	0	0	0	0
Interest Allocation	0	2	1,010	0	0	0	0
* EMG LOC BRL	23,326	(122,088)	51,885	0	0	0	0
ARS Performance Bonds SUB TOTAL	3,410	(155,672)	170,916	0	0	0	0
USD-INR	0	0	(66)	0	0	0	0
USD-MYR	(1)	(20)	506,549	0	0	0	0
USD-TWD	(63)	(794)	(219,023)	0	0	0	0
Interest Allocation	45	637	(62)	0	0	0	0
ASIA GOYAL SUB TOTAL	(19)	(177)	287,398	0	0	0	0
067-002	31,250	(56,250)	(3,274,420)	0	0	0	0
USDANSHUFEX	(19,482)	15,095	(1,160,467)	0	0	0	0
Interest Allocation	78	194	7,942	0	0	0	0
* 002_77406	0	0	(199)	0	0	0	0
* GAVY	732	(5,140)	23,722	0	0	0	0
Brazil C Bonds SUB TOTAL	12,577	(46,101)	(4,403,422)	0	0	0	0
063-002	(66)	34	260	0	0	0	0
BRLEMGFX	(11,096)	87,252	1,792,821	0	0	0	0
USD-BRL	(289,727)	10,344,765	3,076,792	0	0	0	0
Interest Allocation	(1,242)	(12,496)	24,101	0	0	0	0
* BNP_07800108	621,877	(1,601,679)	(3,590,566)	0	0	0	0
* Brazil EMN7	0	0	19,379	0	0	0	0
* Reserves2	(0)	(0)	(156,440)	0	0	0	0
Brazil EMN7 SUB TOTAL	319,746	8,817,876	1,166,347	0	0	0	0
NZDEMGFX	(68,222)	74,251	1,773,470	0	0	0	0
PLNANSHUFEX	6	(7)	25,363	0	0	0	0
USD-COP	142	1,865	1,784,357	0	0	0	0
Interest Allocation	(84)	(1,139)	(19,859)	0	0	0	0
* Brazil GOYAL	26	(265)	(19)	0	0	0	0
Brazil GOYAL SUB TOTAL	(68,131)	74,705	3,563,312	0	0	0	0
ANSHU	(50,149)	4,347,581	16,396,758	0	0	0	0
ANSHU2	100,563	(467,642)	1,283,973	0	0	0	0
CDS books2	(6,677)	636,457	1,844,363	0	0	0	0
Interest Allocation	(643)	(7,336)	(193,875)	0	0	0	0
CDS BOOKS SUB TOTAL	43,094	4,509,060	19,331,218	0	0	0	0
EUR-CZK	(0)	53,982	436,210	0	0	0	0
EUR-HUF	38	493,482	(1,096,451)	0	0	0	0
EUR-ISK	0	0	81,853	0	0	0	0
EUR-NOK	(31,460)	(38,877)	269,067	0	0	0	0
EUR-PLN	2,893	79,661	79,661	0	0	0	0
EUR-TRY	950	(1,544)	(193,187)	0	0	0	0
USD-AED	10,632	22,297	(901,796)	0	0	0	0
USD-KWD	57,796	(107,498)	893,328	0	0	0	0
USD-KZT	(188)	(2,551)	(1,155,299)	0	0	0	0
USD-NOK	0	(3,037)	(3,037)	0	0	0	0
USD-RUB	18,610	(616,223)	(1,504,187)	0	0	0	0
USD-SAR	8,924	35,784	(1,371,644)	0	0	0	0
USD-TRY	(667)	657	(608,573)	0	0	0	0
USD-UAH	81	1,114	1,148,136	0	0	0	0
USD-ZAR	(0)	122,963	(29,432)	0	0	0	0
Interest Allocation	50	673	(50,224)	0	0	0	0
Eastern Europe GOYAL SUB TOTAL	67,659	40,883	(4,005,575)	0	0	0	0
CHF-GBP	13	(51)	(2,082)	0	0	0	0
EUR-CHF	117	1,316	(1,493,757)	0	0	0	0
EUR-GBP	392	(241)	17,253	0	0	0	0
EUR-JPY	38	(28)	(4,377)	0	0	0	0
EUR-USD	1,029	(5,701)	2,467,473	0	0	0	0
GOYAL	(0)	0	0	0	0	0	0
JPY-AUD	19	(14)	(1,853)	0	0	0	0

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USD-AUD	0	0	264,500	0	0	0	0
USD-CAD	(126)	(28)	14,201	0	0	0	0
USD-JPY	30,142	105,169	(15,411)	0	0	0	0
USD-PLN	2,668	(3,051)	(4,899)	0	0	0	0
Interest Allocation	(61)	(1,107)	(117,566)	0	0	0	0
G7 GOYAL SUB TOTAL	34,231	96,264	1,123,482	0	0	0	0
ANSHUKRWTRS	7,462	104,464	3,073,606	0	0	0	0
KRWTRS	0	0	(693,750)	0	0	0	0
Interest Allocation	(95)	(1,305)	(13,161)	0	0	0	0
KRWTRS SUB TOTAL	7,367	103,160	2,366,695	0	0	0	0
USD-CLP	(3)	(42)	691,230	0	0	0	0
Interest Allocation	2	33	(25,905)	0	0	0	0
Latin EMG SUB TOTAL	(1)	(9)	665,325	0	0	0	0
067-002	0	0	(80,623)	0	0	0	0
TRY BASIS SUB TOTAL	0	0	(80,623)	0	0	0	0
USD-TRY	518	30	(335,222)	0	0	0	0
Interest Allocation	(45)	(643)	227,920	0	0	0	0
TRY USD SUB TOTAL	473	(613)	(107,302)	0	0	0	0
1 South America Anshu BLOCK TOTA	420,406	13,439,376	20,077,771	0	0	0	0
Anshu Corp CDS BLOCK							
ANSHUCORP	169,874	858,990	7,737,390	0	0	0	0
ANSHUSWOPT	0	0	508,750	0	0	0	0
Interest Allocation	(276)	(2,879)	(51,772)	0	0	0	0
* CORP CDS	(156,926)	65,692	(55,222)	0	0	0	0
CORP CDS SUB TOTAL	12,672	921,803	8,139,147	0	0	0	0
Anshu Corp CDS BLOCK TOTAL	12,672	921,803	8,139,147	0	0	0	0
NEW MEXICO BLOCK							
Interest Allocation	5	71	3,535	0	0	0	0
* Reserves6	0	0	105,649	0	0	0	0
Basis Reserves SUB TOTAL	5	71	109,184	0	0	0	0
USD-MEP	57	(295)	420,227	0	0	0	0
Interest Allocation	(0)	(3)	(4,462)	0	0	0	0
FXPROP EMG SUB TOTAL	57	(298)	415,765	0	0	0	0
MXPEMGFX2	(24,061)	467,615	2,709,146	0	0	0	0
USD-MEP	1,990	(10,285)	(1,152,597)	0	0	0	0
USDEMGTIE	0	(0)	0	0	0	0	0
Interest Allocation	(255)	(3,827)	(128,991)	0	0	0	0
* MXP NEW	(55)	388	(509)	0	0	0	0
MXP NEW SUB TOTAL	(22,381)	453,891	1,427,049	0	0	0	0
USD-MEP	43,436	(491,031)	(301,206)	0	0	0	0
Interest Allocation	(481)	(7,412)	(126,518)	0	0	0	0
MXP OPT SUB TOTAL	42,955	(498,443)	(427,724)	0	0	0	0
INREMGFX	1	(7)	504,429	0	0	0	0
Interest Allocation	0	0	(313)	0	0	0	0
MXP SWPT SUB TOTAL	1	(6)	504,117	0	0	0	0

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NEW MEXICO BLOCK TOTAL	20,637	(44,784)	2,028,391	0	0	0	0
Americas Local Markets Pr GRAND T	640,633	14,666,725	37,370,593	0	0	0	0

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